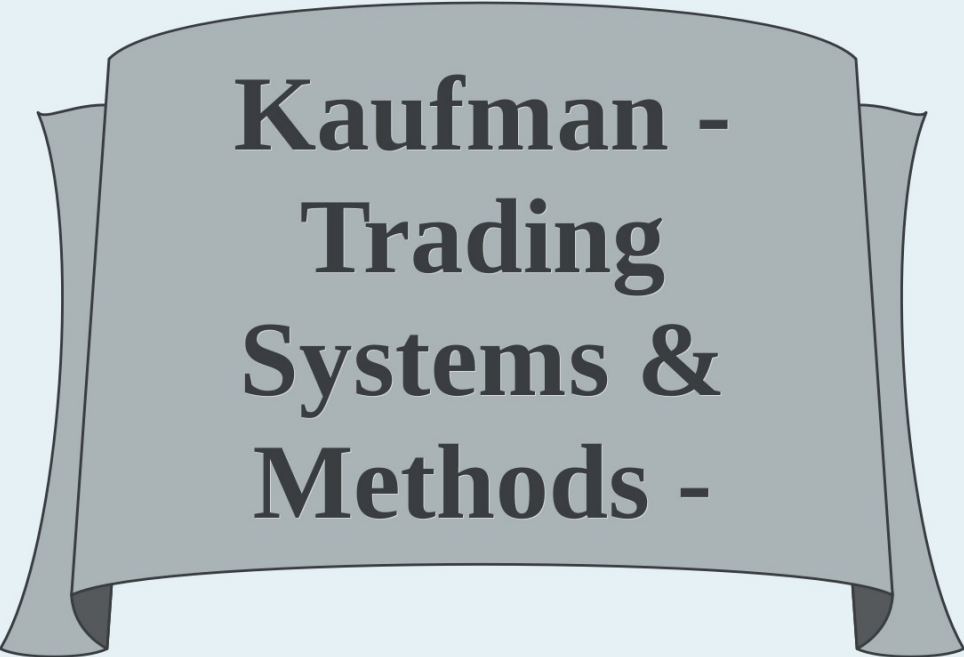




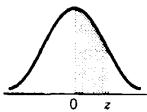
# **Kaufman - Trading Systems & Methods -**

## **Appendix 1**

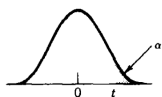
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APPENDIX 1
Statistical Tables
PROBABILITY DISTRIBUTIONS TABLES
TABLE A11 Normal Curve Areas



| z   | .00   | .01   | .02   | .03   | .04   | .05   | .06   | .07   | .08   | .09   |
|-----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.0 | .0000 | .0040 | .0080 | .0120 | .0160 | .0199 | .0239 | .0279 | .0319 | .0359 |
| 0.1 | .0398 | .0438 | .0478 | .0517 | .0557 | .0596 | .0636 | .0675 | .0714 | .0753 |
| 0.2 | .0793 | .0832 | .0871 | .0910 | .0948 | .0987 | .1026 | .1064 | .1103 | .1141 |
| 0.3 | .1179 | .1217 | .1255 | .1293 | .1331 | .1368 | .1406 | .1443 | .1480 | .1517 |
| 0.4 | .1554 | .1591 | .1628 | .1664 | .1700 | .1736 | .1772 | .1808 | .1844 | .1879 |
| 0.5 | .1915 | .1950 | .1985 | .2019 | .2054 | .2088 | .2123 | .2157 | .2190 | .2224 |
| 0.6 | .2257 | .2291 | .2324 | .2357 | .2389 | .2422 | .2454 | .2486 | .2517 | .2549 |
| 0.7 | .2580 | .2612 | .2642 | .2673 | .2704 | .2734 | .2764 | .2794 | .2823 | .2852 |
| 0.8 | .2881 | .2910 | .2939 | .2967 | .2995 | .3023 | .3051 | .3078 | .3106 | .3133 |
| 0.9 | .3159 | .3186 | .3212 | .3238 | .3264 | .3289 | .3315 | .3340 | .3365 | .3389 |
| 1.0 | .3413 | .3438 | .3461 | .3485 | .3508 | .3531 | .3554 | .3577 | .3599 | .3621 |
| 1.1 | .3643 | .3665 | .3686 | .3708 | .3729 | .3749 | .3770 | .3790 | .3810 | .3820 |
| 1.2 | .3849 | .3869 | .3888 | .3907 | .3925 | .3944 | .3962 | .3980 | .3997 | .4015 |
| 1.3 | .4032 | .4049 | .4066 | .4082 | .4099 | .4115 | .4131 | .4147 | .4162 | .4177 |
| 1.4 | .4192 | .4207 | .4222 | .4236 | .4251 | .4265 | .4279 | .4292 | .4306 | .4319 |
| 1.5 | .4332 | .4345 | .4357 | .4370 | .4382 | .4394 | .4406 | .4418 | .4429 | .4441 |
| 1.6 | .4452 | .4463 | .4474 | .4484 | .4495 | .4505 | .4515 | .4525 | .4535 | .4545 |
| 1.7 | .4554 | .4564 | .4573 | .4582 | .4591 | .4599 | .4608 | .4616 | .4625 | .4633 |
| 1.8 | .4641 | .4649 | .4656 | .4664 | .4671 | .4678 | .4686 | .4693 | .4699 | .4706 |
| 1.9 | .4713 | .4719 | .4726 | .4732 | .4738 | .4744 | .4750 | .4756 | .4761 | .4767 |
| 2.0 | .4772 | .4778 | .4783 | .4788 | .4793 | .4798 | .4803 | .4808 | .4812 | .4817 |
| 2.1 | .4821 | .4826 | .4830 | .4834 | .4838 | .4842 | .4846 | .4850 | .4854 | .4857 |
| 2.2 | .4861 | .4864 | .4868 | .4871 | .4875 | .4878 | .4881 | .4884 | .4887 | .4890 |
| 2.3 | .4893 | .4896 | .4898 | .4901 | .4904 | .4906 | .4909 | .4911 | .4913 | .4916 |
| 2.4 | .4918 | .4920 | .4922 | .4925 | .4927 | .4929 | .4931 | .4932 | .4934 | .4936 |
| 2.5 | .4938 | .4940 | .4941 | .4943 | .4945 | .4946 | .4948 | .4949 | .4951 | .4952 |
| 2.6 | .4953 | .4955 | .4956 | .4957 | .4959 | .4960 | .4961 | .4962 | .4963 | .4964 |
| 2.7 | .4965 | .4966 | .4967 | .4968 | .4969 | .4970 | .4971 | .4972 | .4973 | .4974 |
| 2.8 | .4974 | .4975 | .4976 | .4977 | .4977 | .4978 | .4979 | .4979 | .4980 | .4981 |
| 2.9 | .4981 | .4982 | .4982 | .4983 | .4984 | .4984 | .4985 | .4985 | .4986 | .4986 |
| 3.0 | .4987 | .4987 | .4987 | .4988 | .4988 | .4989 | .4989 | .4989 | .4990 | .4990 |



| $\alpha$<br>$df$ | .10   | .05   | .025   | .01    | .005   |
|------------------|-------|-------|--------|--------|--------|
| 1                | 3.078 | 6.314 | 12.706 | 31.821 | 63.657 |
| 2                | 1.886 | 2.920 | 4.303  | 6.965  | 9.925  |
| 3                | 1.638 | 2.353 | 3.182  | 4.541  | 5.841  |
| 4                | 1.533 | 2.132 | 2.776  | 3.747  | 4.604  |
| 5                | 1.476 | 2.015 | 2.571  | 3.365  | 4.032  |
| 6                | 1.440 | 1.943 | 2.447  | 3.143  | 3.707  |
| 7                | 1.415 | 1.895 | 2.365  | 2.998  | 3.499  |
| 8                | 1.397 | 1.860 | 2.306  | 2.896  | 3.355  |
| 9                | 1.383 | 1.833 | 2.262  | 2.821  | 3.250  |
| 10               | 1.372 | 1.812 | 2.228  | 2.764  | 3.169  |
| 11               | 1.363 | 1.796 | 2.201  | 2.718  | 3.106  |
| 12               | 1.356 | 1.782 | 2.179  | 2.681  | 3.055  |
| 13               | 1.350 | 1.771 | 2.160  | 2.650  | 3.012  |
| 14               | 1.345 | 1.761 | 2.145  | 2.624  | 2.977  |
| 15               | 1.341 | 1.753 | 2.131  | 2.602  | 2.947  |
| 16               | 1.337 | 1.746 | 2.120  | 2.583  | 2.921  |
| 17               | 1.333 | 1.740 | 2.110  | 2.567  | 2.898  |
| 18               | 1.330 | 1.734 | 2.101  | 2.552  | 2.878  |
| 19               | 1.328 | 1.729 | 2.093  | 2.539  | 2.861  |
| 20               | 1.325 | 1.725 | 2.086  | 2.528  | 2.845  |
| 21               | 1.323 | 1.721 | 2.080  | 2.518  | 2.831  |
| 22               | 1.321 | 1.717 | 2.074  | 2.508  | 2.819  |
| 23               | 1.319 | 1.714 | 2.069  | 2.500  | 2.807  |
| 24               | 1.318 | 1.711 | 2.064  | 2.492  | 2.797  |
| 25               | 1.316 | 1.708 | 2.060  | 2.485  | 2.787  |
| 26               | 1.315 | 1.706 | 2.056  | 2.479  | 2.779  |
| 27               | 1.314 | 1.703 | 2.052  | 2.473  | 2.771  |
| 28               | 1.313 | 1.701 | 2.048  | 2.467  | 2.763  |
| 29               | 1.311 | 1.699 | 2.045  | 2.462  | 2.756  |
| 30               | 1.310 | 1.697 | 2.042  | 2.457  | 2.750  |
| 40               | 1.303 | 1.684 | 2.021  | 2.423  | 2.704  |
| 60               | 1.296 | 1.671 | 2.000  | 2.390  | 2.660  |
| 120              | 1.289 | 1.658 | 1.980  | 2.358  | 2.617  |
| $\infty$         | 1.282 | 1.645 | 1.960  | 2.326  | 2.576  |

Source: Hoel, *Elementary Statistics*, 3d ed. (John Wiley & Sons, New York, 1971).

|    | 1     | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    | 11    |
|----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1  | 10480 | 15011 | 01536 | 02011 | 81647 | 91646 | 69179 | 14194 | 62590 | 36207 | 20969 |
| 2  | 22368 | 46573 | 25595 | 85393 | 30995 | 89198 | 27982 | 53402 | 93965 | 34095 | 52666 |
| 3  | 24130 | 48360 | 22527 | 97265 | 76393 | 64809 | 15179 | 24830 | 49340 | 32081 | 30680 |
| 4  | 42167 | 93093 | 06243 | 61680 | 07856 | 16376 | 39440 | 53537 | 71341 | 57004 | 00849 |
| 5  | 37570 | 39975 | 81837 | 16656 | 06121 | 91782 | 60468 | 81305 | 49684 | 60672 | 14110 |
| 6  | 77921 | 06907 | 11008 | 42751 | 27756 | 53498 | 18602 | 70659 | 90655 | 15033 | 21916 |
| 7  | 99562 | 72905 | 56420 | 69994 | 98872 | 31016 | 71194 | 18738 | 44013 | 44840 | 63213 |
| 8  | 96301 | 91977 | 05463 | 07972 | 18876 | 20922 | 94595 | 56869 | 69014 | 60045 | 18425 |
| 9  | 89579 | 14342 | 63661 | 10281 | 17453 | 18103 | 57740 | 84378 | 25331 | 12566 | 58678 |
| 10 | 85475 | 36857 | 53342 | 53988 | 53060 | 59533 | 38867 | 62300 | 08158 | 17893 | 16439 |
| 11 | 28918 | 69578 | 88231 | 33276 | 70997 | 79936 | 56865 | 05859 | 90106 | 31595 | 91547 |
| 12 | 63553 | 40961 | 48235 | 03427 | 49626 | 69445 | 18663 | 72695 | 52180 | 20847 | 12234 |
| 13 | 09429 | 93969 | 52636 | 92737 | 88974 | 33488 | 36320 | 17617 | 30015 | 07272 | 84115 |
| 14 | 10365 | 61129 | 87529 | 85689 | 48237 | 52267 | 67689 | 93394 | 01511 | 26358 | 85104 |
| 15 | 07119 | 97336 | 71048 | 08178 | 77233 | 13916 | 47564 | 81056 | 97735 | 85977 | 29372 |
| 16 | 51085 | 12765 | 51821 | 51259 | 77452 | 16308 | 60756 | 92144 | 49442 | 53900 | 70960 |
| 17 | 02368 | 21382 | 52404 | 60268 | 89368 | 19885 | 55322 | 44819 | 01188 | 65255 | 64835 |
| 18 | 01011 | 54092 | 33362 | 94904 | 31273 | 04146 | 18594 | 29852 | 71585 | 85030 | 51132 |
| 19 | 52162 | 53916 | 46369 | 58586 | 23216 | 14513 | 83149 | 98736 | 23495 | 64350 | 94738 |
| 20 | 07056 | 97628 | 33787 | 09998 | 42698 | 06691 | 76988 | 13602 | 51851 | 46104 | 88916 |
| 21 | 48663 | 91245 | 85828 | 14346 | 09172 | 30168 | 90229 | 04734 | 59193 | 22178 | 30421 |
| 22 | 54164 | 58492 | 22421 | 74103 | 47070 | 25306 | 76468 | 26384 | 58151 | 06646 | 21524 |
| 23 | 32639 | 32363 | 05597 | 24200 | 13363 | 38005 | 94342 | 28728 | 35806 | 06912 | 17012 |
| 24 | 29334 | 27001 | 87637 | 87308 | 58731 | 00256 | 45834 | 15398 | 46557 | 41135 | 10367 |
| 25 | 02488 | 33062 | 28834 | 07351 | 19731 | 92420 | 60952 | 61280 | 50001 | 67658 | 32586 |
| 26 | 81525 | 72295 | 04839 | 96423 | 25878 | 82651 | 66566 | 14778 | 76797 | 14780 | 13300 |
| 27 | 29676 | 20591 | 68086 | 26432 | 46901 | 20849 | 80768 | 81536 | 86645 | 12659 | 92259 |
| 28 | 00742 | 57392 | 39064 | 66432 | 84673 | 40027 | 32832 | 61362 | 98947 | 96067 | 64760 |
| 29 | 05366 | 04213 | 25669 | 26422 | 44407 | 44048 | 37937 | 63904 | 45766 | 66134 | 75470 |
| 30 | 91921 | 26418 | 64117 | 94305 | 26766 | 25940 | 39972 | 22209 | 71500 | 64568 | 91402 |
| 31 | 00582 | 04711 | 87917 | 77341 | 42206 | 35126 | 74087 | 99547 | 81817 | 42607 | 43808 |
| 32 | 00725 | 69884 | 62797 | 56170 | 86324 | 88072 | 76222 | 36086 | 84637 | 93161 | 76038 |
| 33 | 69011 | 65795 | 95876 | 55293 | 18988 | 27354 | 26575 | 08625 | 40801 | 59920 | 29841 |
| 34 | 25976 | 57948 | 29888 | 88604 | 67917 | 48708 | 18912 | 82271 | 65424 | 69774 | 33611 |
| 35 | 09763 | 83473 | 73577 | 12908 | 30883 | 10317 | 28290 | 35797 | 05998 | 41688 | 34952 |
| 36 | 91567 | 42595 | 27958 | 30134 | 04024 | 86385 | 29880 | 99730 | 55536 | 84855 | 29080 |
| 37 | 17955 | 56349 | 90999 | 49127 | 20044 | 59931 | 06115 | 20542 | 18059 | 02008 | 73708 |
| 38 | 46503 | 18584 | 18845 | 49618 | 02304 | 51038 | 20655 | 58727 | 28168 | 15475 | 56942 |
| 39 | 92157 | 89634 | 94824 | 78171 | 84610 | 82834 | 09922 | 25417 | 44137 | 48413 | 25555 |
| 40 | 14577 | 62765 | 35605 | 81263 | 39667 | 47358 | 56873 | 56307 | 61607 | 49518 | 89565 |

Source: Francis F. Martin, *Computer Modeling and Simulation* (John Wiley & Sons, 1968, p. 288 (reprinted by permission)).